Coefficient Asymptotics of Multivariate Rational Functions

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Asymptotics of Multiple Binomial Sums

Input:
Multiple
Binomial Sum
$$S_n = \sum_{r \ge 0} \sum_{s \ge 0} (-1)^{n+r+s} \binom{n}{r} \binom{n}{s} \binom{n+s}{s} \binom{n+r}{r} \binom{2n-r-s}{n}$$
Generating function
is a diagonal
$$S(z) = \sum_{n \ge 0} S_n z^n = \text{Diag} \frac{1}{1+t(1+u_1)(1+u_2)(1-u_1u_3)(1-u_2u_3)}$$
Griffiths-Dwork
reduction
$$S(z) \text{ satisfies}$$
a LDE
$$z^2 (4z+1) (16z-1) S^{(3)}(z) + \dots + 2 (30z+1) S(z) = 0$$
analytic combinatorics
in several variables
analytic combinatorics
$$S_n = 16^n n^{-3/2} \sqrt{\frac{2}{\pi^3}} \left(1 - \frac{9}{16n} + O\left(\frac{1}{n^2}\right)\right), n \to \infty$$
Aim:
compare these approaches

I. Multiple Binomial Sums, Diagonals and Multiple Integrals



Definition

Multiple Binomial Sums

over a field $\mathbb K$

Sequences constructed from the binomial sequence $(n, k) \mapsto \binom{n}{k}$; geometric sequences $n \mapsto C^n, C \in \mathbb{K}$; Kronecker's $\delta : n \mapsto \delta_n$ using algebra operations and affine changes of indices $(u_n) \mapsto (u_{\lambda(n)});$ indefinite summation $(u_{\underline{n},k}) \mapsto \left(\sum_{k=0^m} u_{\underline{n},k}\right).$

From Sum to Residue to Diagonal

$$u_{n} = \sum_{k=0}^{n} {\binom{n}{k}}^{2} \left(= {\binom{2n}{n}} \right)$$

$$\binom{n}{k} := [x^{k}](1+x)^{n} = \frac{1}{2\pi i} \oint (1+x)^{n} \frac{dx}{x^{k+1}}$$

$$\binom{n}{k}^{2} = \frac{1}{(2\pi i)^{2}} \oint (1+x_{1})^{n} (1+x_{2})^{n} \frac{dx_{1}dx_{2}}{x_{1}^{k+1}x_{2}^{k+1}}$$
Ceometric
$$\sum_{k=0}^{n} {\binom{n}{k}}^{2} = \frac{1}{(2\pi i)^{2}} \oint (1+x_{1})^{n} (1+x_{2})^{n} \frac{1-1/(x_{1}x_{2})^{n+1}}{x_{1}x_{2}-1} dx_{1} dx_{2}$$

$$\sum_{n\geq 0} \sum_{k=0}^{n} {\binom{n}{k}}^{2} z^{n} = \frac{1}{(2\pi i)^{2}} \oint \left(\frac{1}{x_{1}x_{2}-z(1+x_{1})(1+x_{2})} + \frac{1}{1-z(1+x_{1})(1+x_{2})}\right) \frac{dx_{1}dx_{2}}{1-x_{1}x_{2}}$$

$$\stackrel{\times}{=} \text{Diag} \left(\left(\frac{1}{1-z(1+x_{1})(1+x_{2})} + \frac{1}{1-zx_{1}x_{2}(1+x_{1})(1+x_{2})}\right) \frac{1}{1-x_{1}x_{2}} \right)$$

Can be turned into a general algorithm

Diagonals & Multiple Binomial Sums

$$S_{n} = \sum_{r \ge 0} \sum_{s \ge 0} (-1)^{n+r+s} \binom{n}{r} \binom{n}{s} \binom{n+s}{s} \binom{n+r}{r} \binom{2n-r-s}{n}$$

Thm. Diagonals = binomial sums with 1 free index.

> BinomSums[sumtores](S,u): (...)

$$1 + t(1 + u_1)(1 + u_2)(1 - u_1u_3)(1 - u_2u_3)$$

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has for diagonal the generating function of S_n

[Bostan-Lairez-S.17]

II. Aside: Griffiths-Dwork Reduction



Diagonals as Integrals

$$F(\underline{z}) = \frac{G(\underline{z})}{H(\underline{z})} \Rightarrow \text{Diag } F = \left(\frac{1}{2\pi i}\right)^{n-1} \oint F\left(z_1, \dots, z_{n-1}, \frac{t}{z_1 \cdots z_{n-1}}\right) \frac{dz_1 \cdots dz_{n-1}}{z_1 \cdots z_{n-1}}$$

LDE for Integrals: Griffiths-Dwork Method

$$I(t) = \oint \frac{P(t,\underline{x})}{Q^m(t,\underline{x})} \,\underline{dx}$$

Q square-free Int. over a cycle where $Q \neq 0$.

Basic idea

1. While m > 1, reduce P modulo $J := \langle \partial_1 Q, ..., \partial_n Q \rangle$ and integrate by parts

$$\frac{P}{Q^m} = \frac{r + v_1 \partial_1 Q + \dots + v_n \partial_n Q}{Q^m} = \frac{r}{Q^m} + \frac{\tilde{P}}{Q^{m-1}} + \text{derivatives}$$

2. Apply to I, I', I'', \ldots until a linear dependency is found.

If P/Q is the GF of Diag(G/H), J becomes $\langle z_1 \partial_1 H - z_n \partial_n H, ..., z_{n-1} \partial_{n-1} H - z_n \partial_n H \rangle$

Ideal of critical points later

[Griffiths70;Christol84;Bostan-Lairez-S.13;Lairez16]

Diagonals are Differentially Finite [Christol84,Lipshitz88]

 $a_n(z)y^{(n)}(z) + \dots + a_0(z)y(z) = 0$



Thm. If *F* has degree *d* in *n* variables, Diag *F* satisfies a LDE with order $\approx d^n$, coeffs of degree $d^{O(n)}$.

+ algo in $O(d^{8n})$ ops.

[Bostan-Lairez-S.13,Lairez16]

III. Analytic Combinatorics in 1 variable





Principle



[Flajolet-Odlyzko1990]

Ex: Fibonacci Numbers



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Analytic Combinatorics for LDEs

$$q_0(z)A^{(\ell)}(z) + \dots + q_\ell(z)A(z) = 0$$

Classical properties of LDEs:
1. singularities satisfy
$$q_0(\rho) = 0$$
;
2. one can compute a basis of formal solutions at (regular)
singular points, of the form
 $\left(1 - \frac{z}{\rho}\right)^{\alpha} \log^m \left(\frac{1}{1 - \frac{z}{\rho}}\right) (1 + \cdots), \underset{(at \rho)}{\log n} \alpha \in \overline{\mathbb{Q}}, m \in \mathbb{N}.$

More recently (M. Mezzarobba's ore_algebra_analytic): certified analytic continuation ($\rightarrow c$ numerically).

Semi-decision

[Mezzarobba16]

Example: Apéry's Sequences

 $a_{n} = \sum_{k=0}^{n} {\binom{n}{k}}^{2} {\binom{n+k}{k}}^{2}, \qquad b_{n} = a_{n} \sum_{k=1}^{n} \frac{1}{k^{3}} + \sum_{k=1}^{n} \sum_{m=1}^{k} \frac{(-1)^{m} {\binom{n}{k}}^{2} {\binom{n+k}{k}}^{2}}{2m^{3} {\binom{n}{m}} {\binom{n+m}{m}}}$ and $c_{n} = b_{n} - \zeta(3)a_{n}$ have generating functions that satisfy vanishes at 0, $\alpha = 17 - 12\sqrt{2} \simeq 0.03, \qquad z^{2} (z^{2} - 34z + 1)y''' + \dots + (z - 5)y = 0$ $\beta = 17 + 12\sqrt{2} \simeq 34.$

In the neighborhood of α , all solutions behave like analytic $-\mu\sqrt{\alpha - z}(1 + (\alpha - z)\text{analytic}).$ Mezzarobba's code gives $\mu_a \simeq 4.55$, $\mu_b \simeq 5.46$, $\mu_c \simeq 0$. Slightly more work gives $\mu_c = 0$, then $c_n \approx \beta^{-n}$ and eventually, a proof that $\zeta(3)$ is irrational.

[Apéry1978]

III. Analytic Combinatorics in several variables



Arm Mishes Meret Mishes Mark Melezer An Invitation to Analytic Combinatorics From One to Several Variables

ANALYTIC COMBINATORICS

Coefficients of Diagonals

$$F(\underline{z}) = \frac{G(\underline{z})}{H(\underline{z})} \qquad c_{k,\dots,k} = \left(\frac{1}{2\pi i}\right)^n \int_T \frac{G(\underline{z})}{H(\underline{z})} \frac{dz_1 \cdots dz_n}{(z_1 \cdots z_n)^{k+1}}$$

Critical points: extrema of $|z_1 \cdots z_n|$ on $\mathcal{V} := \{\underline{z} \mid H(\underline{z}) = 0\}$.

$$\operatorname{rank}\begin{pmatrix} \frac{\partial H}{\partial z_1} & \dots & \frac{\partial H}{\partial z_n} \\ \frac{\partial (z_1 \cdots z_n)}{\partial z_1} & \dots & \frac{\partial (z_1 \cdots z_n)}{\partial z_n} \end{pmatrix} \leq 1 \quad \text{i.e.} \quad z_1 \frac{\partial H}{\partial z_1} = \dots = z_n \frac{\partial H}{\partial z_n} \quad \begin{array}{c} \mathsf{J from} \\ \mathsf{G-D} \\ \mathsf{method} \\ \mathsf{method} \\ \mathsf{method} \\ \mathsf{I} \\ \mathsf$$

Minimal ones: on the boundary of the domain of convergence.

A 3-step method 1a. locate the critical points (**algebraic** condition); 1b. find the minimal ones (**semi-algebraic** condition); 2. translate (easy in simple cases).

Ex.: Central Binomial Coefficients 0.5

$$\binom{2k}{k}: \frac{1}{1-x-y} = 1 + x + y + 2xy + x^2 + y^2 + \dots + 6x^2y^2 + \dots$$

0.5

(1). Critical points: $1 - x - y = 0, x = y \Longrightarrow x = y = 1/2$.

(2). Minimal ones. Easy. In general, this is the difficult step.

(3). Analysis close to the minimal critical point:

$$a_{k} = \frac{1}{(2\pi i)^{2}} \iint \frac{1}{1-x-y} \frac{dx \, dy}{(xy)^{k+1}} \approx \frac{1}{2\pi i} \int \frac{dx}{(x(1-x))^{k+1}}$$

$$\approx \frac{4^{k+1}}{2\pi i} \int \exp(4(k+1)(x-1/2)^{2}) \, dx \approx \frac{4^{k}}{\sqrt{k\pi}} \int \exp(4(k+1)(x-1/2)^{2}) \, dx \approx \frac{4^{k}}$$

Smooth Minimal Critical Point

Wlog
$$\partial H/\partial z_n(\zeta) \neq 0$$



$$c_{\underline{k}} = \underline{\zeta}^{-k} k^{\frac{1-n}{2}} \left(\frac{(2\pi)^{(1-n)/2}}{\sqrt{(\underline{\zeta}^{3-n}/\zeta_n^2) | \mathscr{H}(\underline{\zeta}) |}} \cdot \frac{-G(\underline{\zeta})}{\zeta_n \partial H/\partial z_n(\underline{\zeta})} + O(k^{-1}) \right)$$



 $\underline{\zeta}$ smooth: $\nabla H(\zeta) \neq 0$

[PemantleWilson13;GaoRichmond92]

IV. Computational Aspects

1. Critical Points *Algebraic computation*

Kronecker Representation for the Critical Points

Algebraic part: ``compute'' the solutions of the system

$$H(\underline{z}) = 0 \qquad z_1 \frac{\partial H}{\partial z_1} = \dots = z_n \frac{\partial H}{\partial z_n}$$
$$\deg H = d, \max |\operatorname{coeff}(H)| \le 2^h, D := d^n,$$

Prop. Under genericity assumptions, a probabilistic algorithm finds

$$P(u) = 0$$

$$P'(u)z_1 - Q_1(u) = 0$$

$$\vdots$$

$$P'(u)z_n - Q_n(u) = 0$$

System reduced to a univariate polynomial

History and Background: see Castro, Pardo, Hägele, and Morais (2001)

[Giusti-Lecerf-S.01;Schost02;SafeySchost16]

Example (Lattice Path Model)

The number of walks from the origin taking steps {*NW,NE,SE,SW*} and staying in the first quadrant is

Diag
$$\frac{(1+x)(1+y)}{1 - t(1+x^2 + y^2 + x^2 + y^2)}$$

Kronecker representation of the critical points:

$$P(u) = 4u^{4} + 52u^{3} - 4339u^{2} + 9338u + 403920$$
$$Q_{x}(u) = 336u^{2} + 344u - 105898$$
$$Q_{y}(u) = -160u^{2} + 2824u - 48982$$
$$Q_{t}(u) = 4u^{3} + 39u^{2} - 4339u/2 + 4669/2$$

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ie, they are given by:

$$P(u) = 0, \quad x = \frac{Q_x(u)}{P'(u)}, \quad y = \frac{Q_y(u)}{P'(u)}, \quad t = \frac{Q_t(u)}{P'(u)}$$

Which one of these 4 is minimal?

Numerical Kronecker Representation

+

$$P(u) = 0$$

$$P'(u)z_{1} - Q_{1}(u) = 0$$

$$\vdots$$

$$P'(u)z_{n} - Q_{n}(u) = 0$$
degree \mathcal{D} , height \mathcal{H}
all z_{i} at precision $2^{-\kappa}$

[Melczer-S.21]

isolating intervals/disks for the real/complex roots of *P*

 $\tilde{O}(\mathcal{D}^2(\mathcal{D} + \mathcal{H}))$

 $\tilde{O}(\mathcal{D}^3 + n(\mathcal{D}^2\mathcal{H} + \mathcal{D}\kappa))$

(Technical) bounds on the complexity to decide whether a polynomial $Q(\underline{z})$ vanishes at some of the solutions, or is >0 at some of the real solutions; to group solutions that have the same $|z_i|, i = 1, ..., n$.

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2. Minimal Critical Points in the Combinatorial Case Semi-Algebraic Problem

Combinatorial Generating Functions

Def. $F(z_1, ..., z_n)$ is **combinatorial** if every coefficient is ≥ 0 .

Prop. [PemantleWilson] In the combinatorial case, one of the minimal critical points has positive real coordinates.

Testing Minimality

y

$$F = \frac{1}{H} = \frac{1}{(1 - x - y)(20 - x - 40y) - 1}$$

Critical point equation $x \frac{\partial H}{\partial x} = y \frac{\partial H}{\partial y}$: x(2x + 41y - 21) = y(41x + 80y - 60)

→ 4 critical points, 2 of which are real: $(x_1, y_1) = (0.2528, 9.9971), \quad (x_2, y_2) = (0.30998, 0.54823)$

Add H(tx, ty) = 0 and compute a Kronecker representation:

 $P(u) = 0, \quad x = \frac{Q_x(u)}{P'(u)}, \quad y = \frac{Q_y(u)}{P'(u)}, \quad t = \frac{Q_t(u)}{P'(u)}$ Solve numerically and keep the real positive sols:

(0.31, 0.55, 0.99), (0.31, 0.55, 1.71), (0.25, 9.99, 0.09), (0.25, 0.99, 0.99)

 (x_1, y_1) is not minimal, (x_2, y_2) is.

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Хх

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Algorithm and Complexity

Thm. If $F(\underline{z})$ is combinatorial, then under regularity conditions, the points contributing to dominant diagonal asymptotics can be determined in $\tilde{O}(D^4(d + h))$ bit operations. Each contribution has the form

$$A_k = \left(T^{-k} k^{(1-n)/2} (2\pi)^{(1-n)/2}\right) \left(C + O(1/k)\right)$$

T, C can be found to precision $2^{-\kappa}$ in $\tilde{O}(D^3d^3h^3 + D\kappa)$ bit ops.

explicit algebraic numbers half-integer

This result covers the easiest cases. All conditions hold generically and can be checked within the same complexity, except combinatoriality.

[Melczer-S. 21]

Example: Apéry's sequence

 $\frac{1}{1 - t(1 + x)(1 + y)(1 + z)(1 + y + z + yz + xyz)} = 1 + \dots + 5xyzt + \dots$

Kronecker representation of the critical points:

$$P(u) = u^2 - 366u - 17711$$
$$x = \frac{2u - 1006}{P'(u)}, \quad y = z = -\frac{320}{P'(u)}, \quad t = -\frac{164u + 7108}{P'(u)}$$

There are two real critical points, and one is positive. After testing minimality, one has proved asymptotics

> A, U := DiagonalAsymptotics(numer(F),denom(F),[t,x,y,z], u, k): > evala(allvalues(subs(u=U[1],A)));

$$\frac{(17+12\sqrt{2})^k \sqrt{2}\sqrt{24}+17\sqrt{2}}{8k^{3/2}\pi^{3/2}}$$

Example: Restricted Words in Factors

$$F(x,y) = \frac{1 - x^3y^6 + x^3y^4 + x^2y^4 + x^2y^3}{1 - x - y + x^2y^3 - x^3y^3 - x^4y^4 - x^3y^6 + x^4y^6}$$

words over {0,1} without 10101101 or 1110101

> **A**, **U**:=DiagonalAsymptotics (numer (F), denom (F), indets (F), u, k, true, u-T, T):
> **A**;
(
$$\frac{84u^{20} + 240u^{19} - 285u^{15} - 1548u^{17} - 2125u^{15} - 1408u^{15} + 255u^{14} + 756u^{12} + 2599u^{12} + 2856u^{11} + 605u^{10} + 2020u^{9} + 1233u^{8} - 1760u^{7} + 924u^{6} - 492u^{5} - 675u^{4} + 632u^{3} - 249u^{2} + 24u + 16}{-12u^{20} + 30u^{19} + 258u^{18} + 500u^{17} + 440u^{16} - 102u^{15} - 378u^{14} - 1544u^{1} - 2142u^{12} - 550u^{11} - 2222u^{10} - 1644u^{9} + 2860u^{8} - 1848u^{7} + 1230u^{6} + 2160u^{5} - 2686u^{4} + 1494u^{3} - 228u^{2} - 320u + 84$$
)
 $\sqrt{2} \sqrt{\frac{84u^{20} + 240u^{19} - 285u^{18} - 1548u^{17} - 2125u^{16} - 1408u^{15} + 255u^{14} + 756u^{13} + 2309u^{12} + 2856u^{11} + 605u^{10} + 2020u^{9} + 1233u^{8} - 1760u^{7} + 924u^{6} - 492u^{5} - 675u^{4} + 632u^{3} - 249u^{2} + 244u + 16}{-162u^{18} - 612u^{17} - 902u^{16} - 616u^{15} + 254u^{14} + 548u^{13} + 2054u^{12} + 2156u^{11} + 898u^{10} - 2268u^{9} + 2462u^{8} - 2088u^{7} + 1312u^{6} - 540u^{5} - 1410u^{4} + 1188u^{3} - 290u^{2} + 322u^{2} + 320u^{2} + 322u^{2} + 36u^{11} + 605u^{10} + 2020u^{9} + 1233u^{8} - 1760u^{7} + 924u^{6} - 492u^{5} - 675u^{4} + 632u^{3} - 249u^{2} + 244u + 16}{-162u^{18} - 612u^{17} - 902u^{16} - 616u^{15} + 254u^{14} + 548u^{13} + 2054u^{12} + 2156u^{11} + 898u^{10} - 2268u^{9} + 2462u^{8} - 2088u^{7} + 1312u^{6} - 540u^{5} - 1410u^{4} + 1188u^{3} - 290u^{2} + 322}{(12u^{20} + 36u^{19} - 211u^{18} - 170u^{17} - 255u^{16} - 190u^{15} - 19u^{14} + 461u^{12} + 628u^{11} + 133u^{10} + 374u^{9} + 161u^{8} - 384u^{7} + 146u^{6} - 138u^{5} - 285u^{4} - 40u^{3} + 91u^{2} - 30u + 32))//(2\sqrt{k}\sqrt{x} (84u^{20} + 240u^{19} - 285u^{18} - 1548u^{17} - 2125u^{16} - 1408u^{15} + 255u^{14} + 756u^{12} + 2509u^{12} + 2856u^{11} + 605u^{10} + 2020u^{9} + 1233u^{8} - 1760u^{7} + 924u^{6} - 492u^{5} - 675u^{4} + 632u^{3} - 249u^{2} + 24u + 16))$
> U;
Row(0/(4 z^{21} + 12 z^{20} - 15 z^{19} - 86 z^{18} - 125 z^{17} - 88 z^{16} + 17 z^{15} + 54 z^{14} + 193 z^{13} + 238 z^{12} + 55 z^{11} + 202 z^{10} + 137 z^{9} - 220 z^

 \sqrt{k}

3. Non-Combinatorial Case

Minimal Critical Points

The connected components of the complement of amoebas are convex
amoeba(
$$H$$
) := {(log | z_1 |, ..., log | z_n |) | $\underline{z} \in \mathbb{C}^{*n}$, $H(\underline{z}) = 0$ }

Consequence: With \mathscr{D} the domain of convergence of F, $\underline{u} \notin \mathscr{D} \Rightarrow \exists t \in (0,1), \underline{z} \in \partial \mathscr{D}$ s.t. $|z_j| = t |u_j|, j = 1, ..., n$.

—> Criterion in the non-combinatorial case

Split into Real & Imaginary Parts

 $f(\underline{z}) \in \mathbb{C}[\underline{z}] \text{ splits into } f(\underline{x} + \underline{iy}) = f^{(R)}(\underline{x}, \underline{y}) + if^{(I)}(\underline{x}, \underline{y})$ $f^{(R)}, f^{(I)} \text{ in } \mathbb{R}[\underline{x}, \underline{y}]$

 $\longrightarrow 2n + 2$ critical point equations in 2n + 2 real unknowns

$$\begin{cases} H^{(R)}(\underline{a},\underline{b}) = H^{(I)}(\underline{a},\underline{b}) &= 0 \\ a_{j} \left(\partial H^{(R)} / \partial x_{j} \right) (\underline{a},\underline{b}) + b_{j} \left(\partial H^{(R)} / \partial y_{j} \right) (\underline{a},\underline{b}) - \lambda_{R} &= 0, \qquad j = 1,...,n \\ a_{j} \left(\partial H^{(I)} / \partial x_{j} \right) (\underline{a},\underline{b}) + b_{j} \left(\partial H^{(I)} / \partial y_{j} \right) (\underline{a},\underline{b}) - \lambda_{I} &= 0, \qquad j = 1,...,n \end{cases}$$

Minimal Critical Points

Needed: no real zero of $H(\underline{x} + i\underline{y})$ with $|x_j + iy_j| = t |a_j + ib_j|, \quad j = 1,...,n$ with 0 < t < 1.

Add new equations: $H^{(R)}(\underline{tx}, \underline{ty}) = H^{(I)}(\underline{tx}, \underline{ty}) = 0,$ $x_j^2 + y_j^2 = t(a_j^2 + b_j^2), \quad j = 1,...,n$ n + 2 eqns in 2n + 1 unknowns

And setup a (structured) system for the critical points of

$$\pi_t: (\underline{a}, \underline{b}, \underline{x}, \underline{y}, \lambda_R, \lambda_I, t) \mapsto t. \qquad \begin{array}{c} 4n + 4 \text{ eqns in} \\ 4n + 4 \text{ unknowns} \end{array}$$

Bit complexity for min crit pt selection: $\tilde{O}(2^{3n}D^9d^5h)$.

Rest as

before

Conclusion

Comparison of Approaches Multiple binomial sum easy Diagonal/Integral representation Griffiths-Dwork Same ideal reduction analytic Kronecker combinatorics arith. size Linear differential repr. of in several $\tilde{O}(d^{5n})$ arith. size equation variables $\tilde{O}(d^n)$ (smooth case) analytic combinatorics α arbitrary algebraic num. α half-integer $S_n = \rho^n n^{\alpha} C \left(1 + \frac{d_1}{n} + \cdots \right), \quad n \to \infty$ *C* only numerically **C** explicit

full asymptotic expansion

leading term 27/28

Next Steps

More ACSV (transverse multiple points; even more degenerate cases; diagonals of meromorphic functions,...);

More general sequences and integrals; Other ways to get `explicit' constants; **Complete, usable implementations...**





The End